Contact Equivalence of the Generalized Hunter -Saxton Equation and the Euler - Poisson Equation

Oleg I Morozov

Department of Mathematics, Moscow State Technical University of Civil Aviation, 20 Kronshtadtsky Blvd, Moscow 125993, Russia

E-mail: oim@foxcub.org

Abstract. We present a contact transformation of the generalized Hunter–Saxton equation to the Euler–Poisson equation with special values of the Ovsiannikov invariants. We also find the general solution for the generalized Hunter–Saxton equation.

AMS classification scheme numbers: 58H05, 58J70, 35A30

The generalized Hunter-Saxton equation

$$u_{tx} = u u_{xx} + \kappa u_x^2 \tag{1}$$

has a number of applications in the nonlinear instability theory of a director field of a liquid crystal, [1], in geometry of Einstein–Weil spaces, [2, 3], in constructing partially invariant solutions for the Euler equations of an ideal fluid, [4], and has been a subject of many recent studies. In the case $\kappa = \frac{1}{2}$ the general solution, [1], the tri-Hamiltonian formulation, [5], the pseudo-spherical formulation and the quadratic pseudo-potentials, [6], have been found. The conjecture of linearizability of equation (1) in the case $\kappa = -1$ has been made in [4]. In [7], a formula for the general solution of (1) has been proposed. This formula uses a nonlocal change of variables.

In this paper, we prove that equation (1) is equivalent under a contact transformation to the Euler-Poisson equation, [8, § 9.6],

$$u_{tx} = \frac{1}{\kappa (t+x)} u_t + \frac{2(1-\kappa)}{\kappa (t+x)} u_x - \frac{2(1-\kappa)}{(\kappa (t+x))^2} u_x$$
 (2)

and find the general solution of (1) in terms of local variables.

In [9], É. Cartan's method of equivalence, [10]–[12], [13, 14], in its form of the moving coframe method, [15, 16, 17], was used to find the Maurer–Cartan forms for the pseudo-group of contact symmetries of equation (2). The structure equations for the symmetry pseudo-group have the form

$$d\theta_0 = \eta_1 \wedge \theta_0 + \xi^1 \wedge \theta_1 + \xi^2 \wedge \theta_2,$$

$$d\theta_1 = \eta_2 \wedge \theta_1 - 2(1 - \kappa) \theta_0 \wedge \xi^2 + \xi^1 \wedge \sigma_{11},$$

$$d\theta_{2} = (2\eta_{1} - \eta_{2}) \wedge \theta_{2} - \theta_{0} \wedge \xi^{1} + \xi^{2} \wedge \sigma_{22},$$

$$d\xi^{1} = (\eta_{1} - \eta_{2}) \wedge \xi^{1},$$

$$d\xi^{2} = (\eta_{2} - \eta_{1}) \wedge \xi^{2},$$

$$d\sigma_{11} = (2\eta_{2} - \eta_{1}) \wedge \sigma_{11} + \eta_{3} \wedge \xi^{1} + 3(2\kappa - 1)\theta_{1} \wedge \xi^{2},$$

$$d\sigma_{22} = (3\eta_{1} - 2\eta_{2}) \wedge \sigma_{22} + \eta_{4} \wedge \xi^{2},$$

$$d\eta_{1} = (2\kappa - 1)\xi^{1} \wedge \xi^{2},$$

$$d\eta_{2} = (1 - 4\kappa)\xi^{1} \wedge \xi^{2},$$

$$d\eta_{3} = \pi_{1} \wedge \xi^{1} - (2\eta_{1} - 3\eta_{2}) \wedge \eta_{3} + 4(3\kappa - 1)\xi^{2} \wedge \sigma_{11},$$

$$d\eta_{4} = \pi_{2} \wedge \xi^{2} + (4\eta_{1} - 3\eta_{2}) \wedge \eta_{4} + 2(3 - \kappa)\xi^{1} \wedge \sigma_{22},$$

$$(3)$$

where θ_0 , θ_1 , θ_2 , ξ^1 , ξ^2 , σ_{11} , σ_{22} , η_1 , ..., η_4 are the Maurer-Cartan forms, while π_1 and π_2 are prolongation forms. We have $\theta_0 = a (du - u_t dt - u_x dx), \ \theta_1 = a b^{-1} (du_t - u_{tt} dt - u_{tt} dt)$ $R_2 dx$) + 2 $(\kappa - 1) (\kappa b (t + x))^{-1} \theta_0$, $\theta_2 = a b \kappa (t + x)^2 (du_x - R_2 dt - u_{xx} dx) + b (t + x) \theta_0$, $\xi^1 = b \, dt$, and $\xi^2 = b^{-1} \kappa^{-1} (t+x)^{-2} dx$, where R_2 is the right-hand side of equation (2), while a and b are arbitrary non-zero constants. The forms $\sigma_{11}, \ldots, \pi_2$ are too long to be written out in full here. We write equation (1) and its Maurer-Cartan forms in tilded variables, then similar computations give $\tilde{\theta}_0 = \tilde{a} (d\tilde{u} - \tilde{u}_{\tilde{t}} d\tilde{t} - \tilde{u}_{\tilde{x}} d\tilde{x}), \ \tilde{\theta}_1 = \tilde{a} \tilde{b}^{-1} (d\tilde{u}_{\tilde{t}} - \tilde{u}_{\tilde{t}} d\tilde{t})$ $\widetilde{u}_{\widetilde{t}\widetilde{t}} d\widetilde{t} - \widetilde{R}_1 d\widetilde{x}) - \widetilde{b}^{-2}\widetilde{u} \, \widetilde{u}_{\widetilde{x}\widetilde{x}} \, \widetilde{\theta}_2 - (2 \, \kappa - 1) \, \widetilde{b} \, \widetilde{u}_{\widetilde{x}} \, \widetilde{\theta}_0, \, \widetilde{\theta}_2 = \widetilde{a} \, \widetilde{b}^{-1} (\widetilde{u}_{\widetilde{x}\widetilde{x}})^{-1} \, (d\widetilde{u}_{\widetilde{x}} - \widetilde{R}_1 \, d\widetilde{t} - \widetilde{u}_{\widetilde{x}\widetilde{x}} \, d\widetilde{x}),$ $\widetilde{\xi}^1 = \widetilde{b} d\widetilde{t}$, and $\widetilde{\xi}^2 = \widetilde{b}^{-1} (d\widetilde{u}_{\widetilde{x}} - \kappa (\widetilde{u}_{\widetilde{x}})^2 d\widetilde{t})$, where \widetilde{R}_1 is the right-hand side of equation (1) written in the tilded vatiables, while \tilde{a} and \tilde{b} are arbitrary non-zero constants. The forms $\tilde{\sigma}_{11}, \ldots, \tilde{\pi}_{2}$ are too long to be written out in full. The structure equations for (1) differ from (3) only in replacing θ_0, \ldots, π_2 by their tilded counterparts. Therefore, results of Cartan's method (see, e.g., [14, th 15.12]) yield the contact equivalence of equations (1) and (2). Since the Maurer-Cartan forms for both symmetry groups are known, the equivalence transformation $\Psi:(t,x,u,u_t,u_x)\mapsto (\tilde{t},\tilde{x},\tilde{u},\tilde{u}_{\tilde{t}},\tilde{u}_{\tilde{x}})$ can be found from the requirements $\Psi^*\widetilde{\theta}_0 = \theta_0$, $\Psi^*\widetilde{\theta}_1 = \theta_1$, $\Psi^*\widetilde{\theta}_2 = \theta_2$, $\Psi^*\widetilde{\xi}^1 = \xi^1$, and $\Psi^*\widetilde{\xi}^2 = \xi^2$:

Theorem. The contact transformation Ψ

$$\widetilde{u} = (t+x)^{-\frac{1}{\kappa}} \left(\kappa \left(t+x \right) u_x + \left(\kappa - 1 \right) u \right),
\widetilde{t} = \kappa^{-1} t,
\widetilde{x} = -(t+x)^{\frac{\kappa-1}{\kappa}} \left(\kappa \left(t+x \right) u_x - u \right),
\widetilde{u}_{\widetilde{t}} = \kappa^2 \left(t+x \right)^{-\frac{1}{\kappa}} \left(u_t - u_x \right),
\widetilde{u}_{\widetilde{x}} = -(t+x)^{-1}$$

takes the Euler-Poisson equation (2) to the generalized Hunter-Saxton equation (1) (written in the tilded variables).

Remark. The equivalence transformation Ψ is not uniquely determined: for any Φ and Υ from (isomorphic) infinite-dimensional pseudo-groups of contact symmetries of equations (1) and (2), respectively, the transformation $\Phi \circ \Psi \circ \Upsilon$ is also an equivalence transformation.

Equation (2) belongs to the class of linear hyperbolic equations $u_{tx} = T(t, x) u_t +$

 $X(t,x)\,u_x+U(t,x)\,u$ and has important features: it has an intermediate integral, and its general solution can be found in quadratures. To prove this, we compute for equation (2) the Ovsiannikov invariants, [8, § 9.3], $P=K\,H^{-1}$ and $Q=(\ln|H|)_{tx}\,H^{-1}$, where $H=-T_t+T\,X+U$ and $K=-X_x+T\,X+U$ are the Laplace semi-invariants. We have $P=2\,(1-\kappa)$ and $Q=2\,\kappa$, therefore P+Q=2, and the Laplace t-transformation, [8, § 9.3], takes equation (2) to a factorizable linear hyperbolic equation. Namely, we consider the system

$$v = u_x - (\kappa (t+x))^{-1} u, \tag{4}$$

$$v_t = 2(1 - \kappa)(\kappa(t + x))^{-1}v + \kappa^{-1}(t + x)^{-2}u.$$
(5)

Substituting (4) into (5) yields equation (2), while expressing u from (5) and substituting it into (4) gives the equation

$$v_{tx} = \frac{1 - 2\kappa}{\kappa (t + x)} v_t + \frac{2(\kappa - 1)}{\kappa (t + x)} v_x - \frac{(2\kappa - 1)(\kappa - 2)}{(\kappa (t + x))^2} v$$

$$\tag{6}$$

with the trivial Laplace semi-invariant H. Hence, the substitution

$$w = v_x + (2\kappa - 1)(\kappa (t+x))^{-1}v$$
(7)

takes equation (6) into the equation

$$w_t = -2(\kappa - 1)(\kappa (t + x))^{-1}w.$$
 (8)

Integrating (8) and (7), we have the general solution for equation (6):

$$v = (t+x)^{\frac{1-2\kappa}{\kappa}} \left(S(t) + \int R(x) (t+x)^{\frac{1}{\kappa}} dx \right),$$

where S(t) and R(x) are arbitrary smooth functions of their arguments. Then equation (5) gives the general solution for equation (2):

$$u = (t+x)^{\frac{1}{\kappa}} \left(\kappa S'(t) + \int R(x) (t+x)^{\frac{1-\kappa}{\kappa}} dx \right) - (t+x)^{\frac{1-\kappa}{\kappa}} \left(S(t) + \int R(x) (t+x)^{\frac{1}{\kappa}} dx \right).$$

This formula together with the contact transformation of the theorem gives the general solution for the generalized Hunter–Saxton equation (1) in a parametric form:

$$\widetilde{u} = \kappa^2 S'(t) + \kappa \int R(x) (t+x)^{\frac{1-\kappa}{\kappa}} dx,$$

$$\widetilde{t} = \kappa^{-1} t,$$

$$\widetilde{x} = -\kappa \left(S(t) + \int R(x) (t+x)^{\frac{1}{\kappa}} dx \right).$$

Hence, we obtain the general solution of equation (1) without employing nonlocal transformations.

References

- [1] Hunter J K and Saxton R 1991 Dynamics of director fields SIAM J. Appl. Math. 51 1498 521
- [2] Tod K P 2000 Einstein-Weil spaces and third order differential equations J. Math. Phys. 41 5572
 81
- [3] Dryuma V 2001 On the Riemann and Einstein–Weil Geometry in Theory of the Second Order Ordinary Differential Equations *Preprint* math.DG/0104278

- [4] Golovin S V 2004 Group Foliation of Euler Equations in Nonstationary Rotationally Symmetrical Case *Proc. Inst. Math. NAS of Ukraine* **50** Part 1, 110 7
- [5] Olver P J and Rosenau Ph 1996 Tri-Hamiltonian duality between solitons and solitary wave solutions having compact support *Phys Rev E* **53** 1900 6
- [6] Reyes E G 2002 The soliton content of the Camassa-Holm and Hunter-Saxton Equations Proc. Inst. Math. NAS of Ukraine 43 Part 1, 201 - 8
- [7] Pavlov M V 2001 The Calogero equation and Liouville type equations Preprint nlin.SI/0101034
- [8] Ovsiannikov L V 1982 Group Analysis of Differential Equations (New York: Academic Press)
- [9] Morozov O I 2004 Contact Equivalence Problem for Linear Hyperbolic Equations Preprint math-ph/0406004
- [10] Cartan É 1953 Les sous-groupes des groupes continus de transformations // Œuvres Complètes, Part II, 2 (Paris: Gauthier - Villars) 719–856
- [11] Cartan É 1953 La structure des groupes infinis. // Œuvres Complètes, Part II, 2 (Paris: Gauthier Villars) 1335–84
- [12] Cartan É 1953 Les problèmes d'équivalence. // Œuvres Complètes, Part II, **2** (Paris: Gauthier Villars) 1311–1334
- [13] Gardner R B 1989 The method of equivalence and its applications (Philadelphia: SIAM)
- [14] Olver P J 1995 Equivalence, Invariants, and Symmetry (Cambridge: Cambridge University Press)
- [15] Fels M, Olver P J 1998 Moving coframes I. A practical algorithm Acta Appl. Math. 51 161–213
- [16] Morozov O I 2002 Moving Coframes and Symmetries of Differential Equations J. Phys. A: Math. Gen. 35 2965 77
- [17] Morozov O I 2004 Symmetries of Differential Equations and Cartan's Equivalence Method Proc. Inst. Math. NAS of Ukraine 50 Part 1, 196 - 203